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An Introduction To Analysis On Wiener Space (Lecture Notes In Mathematics)



Synopsis

This book gives the basis of the probabilistic functional analysis on Wiener space, developed during the last decade. The subject has progressed considerably in recent years through its links with QFT and the impact of Stochastic Calculus of Variations of P. Malliavin. Although the latter deals essentially with the regularity of the laws of random variables defined on the Wiener space, the book focuses on quite different subjects, i.e. independence, Rader's theorem, etc. First year graduate level in functional analysis and theory of stochastic processes is required (stochastic integration with respect to Brownian motion, Ito formula etc). It can be taught as a 1-semester course as it is, or in 2 semesters adding preliminaries from the theory of stochastic processes It is a user-friendly introduction to Malliavin calculus!

Book Information

Series: Lecture Notes in Mathematics (Book 1610)

Paperback: 102 pages

Publisher: Springer; 1995 edition (February 22, 2009)

Language: English

ISBN-10: 3540601708

ISBN-13: 978-3540601708

Product Dimensions: 6.1 x 0.3 x 9.2 inches

Shipping Weight: 7 ounces (View shipping rates and policies)

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